

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10742	10656	10699	10733	10775	10809	Buy	Buy	Buy
Sensex	35319	35016	35167	35286	35438	35557	Buy	Buy	Buy
Nifty Futures	10774	10683	10728	10758	10804	10833	Buy	Buy	Buy
Bank Nifty	26154	25842	25998	26102	26259	26363	Buy	Buy	Buy
CNX IT	13453	13313	13383	13461	13531	13608	Sell	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35319.4	103.0	0.3
NIFTY	10741.7	23.9	0.2
MIDCAP	16530.2	-105.2	-0.6
SMLCAP	18085.0	-24.4	-0.1
BSEFMC	11183.0	-29.0	-0.3
AUTO	25368.9	-56.3	-0.2
POWER	2193.5	-12.6	-0.6
REALTY	2398.6	-1.0	0.0
BSE IT	13165.8	97.3	0.7
BANKEK	29431.7	66.7	0.2
OILGAS	14518.3	-6.9	-0.1
METAL	13979.5	14.8	0.1

Currency Futures	Close	Pre. Pts	% Chg
29-May-18 EUR-INR	80.19	79.92	0.33
29-May-18 USD-INR	67.42	67.24	0.28
29-May-18 GBP-INR	91.56	90.87	0.75
29-May-18 JPY-INR	61.51	61.78	-0.44

Advance/ Decline	Adv	Dec	Un Ch.
NSE	645	909	82
BSE	1157	1527	127

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4044	4748	(704)
DII	3544	2879	665

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Extending winning streak for third straight day, Indian equity benchmarks ended the Wednesday's trade with a gain of over quarter a percent. Markets started the session on pessimistic note with report that India slipped to the 6th position globally in the business optimism index for the first quarter of this year. Business optimism is however at an all-time high globally with the index at net 61%, the highest figure recorded in 15 years of research. Sentiments also remained dampened with a private report stating that India missed out on a synchronized global recovery in 2017 even as the economy recovers from the structural shocks of Goods and Services Tax (GST) and demonetization. Some cautiousness also prevailed on a survey showing that touching a four-year low, optimism level among Chief Financial Officers about the country's financial and macro-economic conditions for the second quarter of this year has declined nearly 18%. The composite CFO Optimism Index declined 17.8%, on a quarter-on-quarter basis, to 96.2 for the second quarter of 2018.

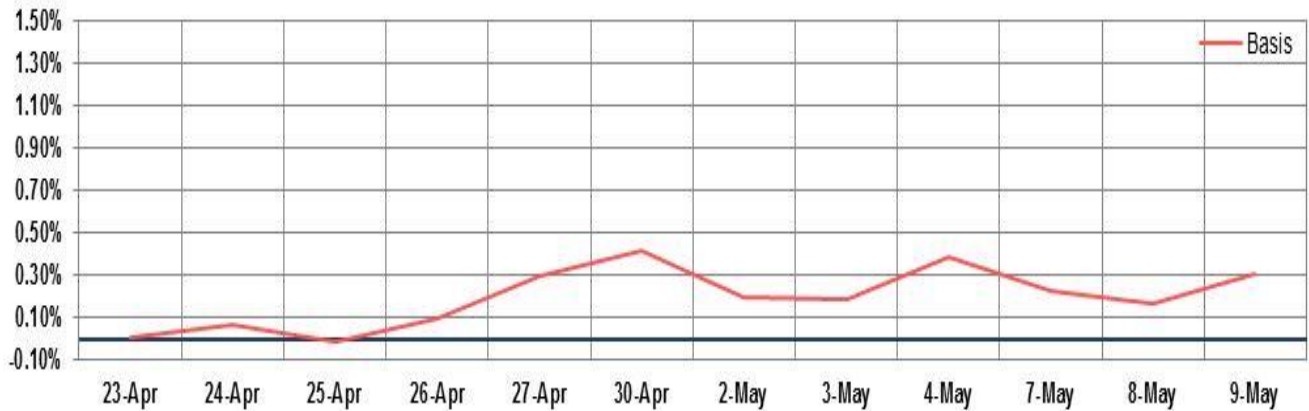
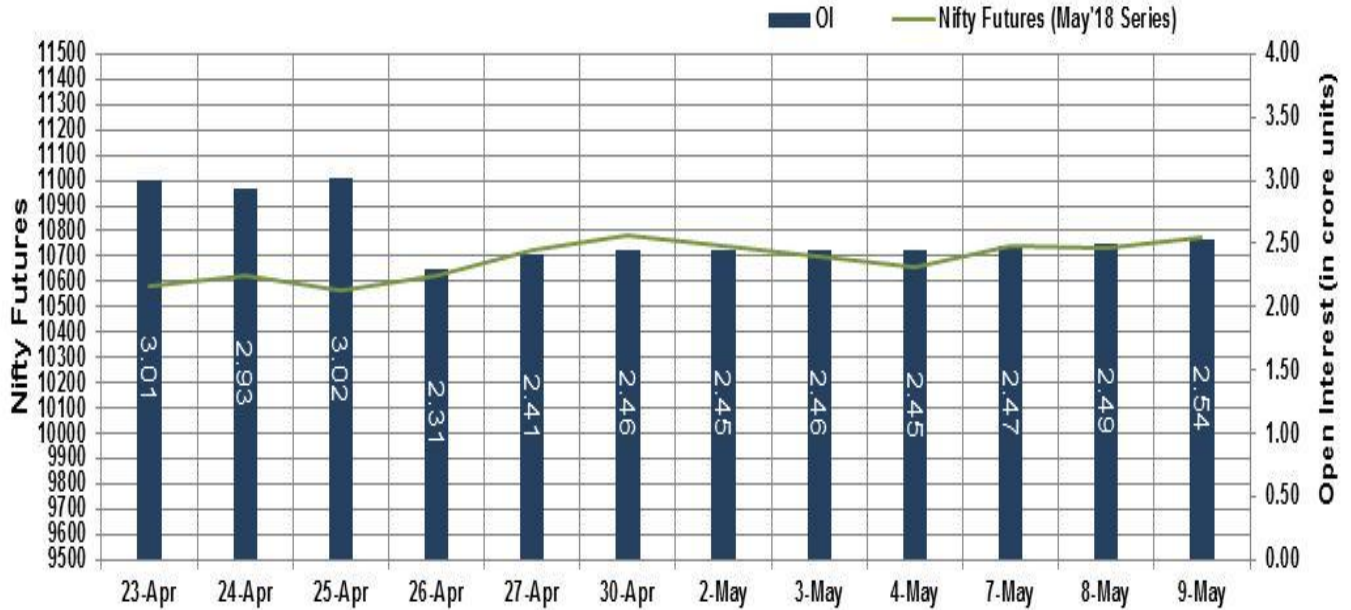
Markets extended gains after European markets made a firm opening despite Britain's consumer economy failed to rebound in April after snowy weather kept shoppers at home the month before, adding to downbeat data that make a Bank of England rate rise this week unlikely. Asian markets exhibited mixed trend as investors weighed the Trump administration's decision to withdraw from a 2015 nuclear deal with Iran and reinstate sanctions on the country.

Market Turnover & FII Derivative Data

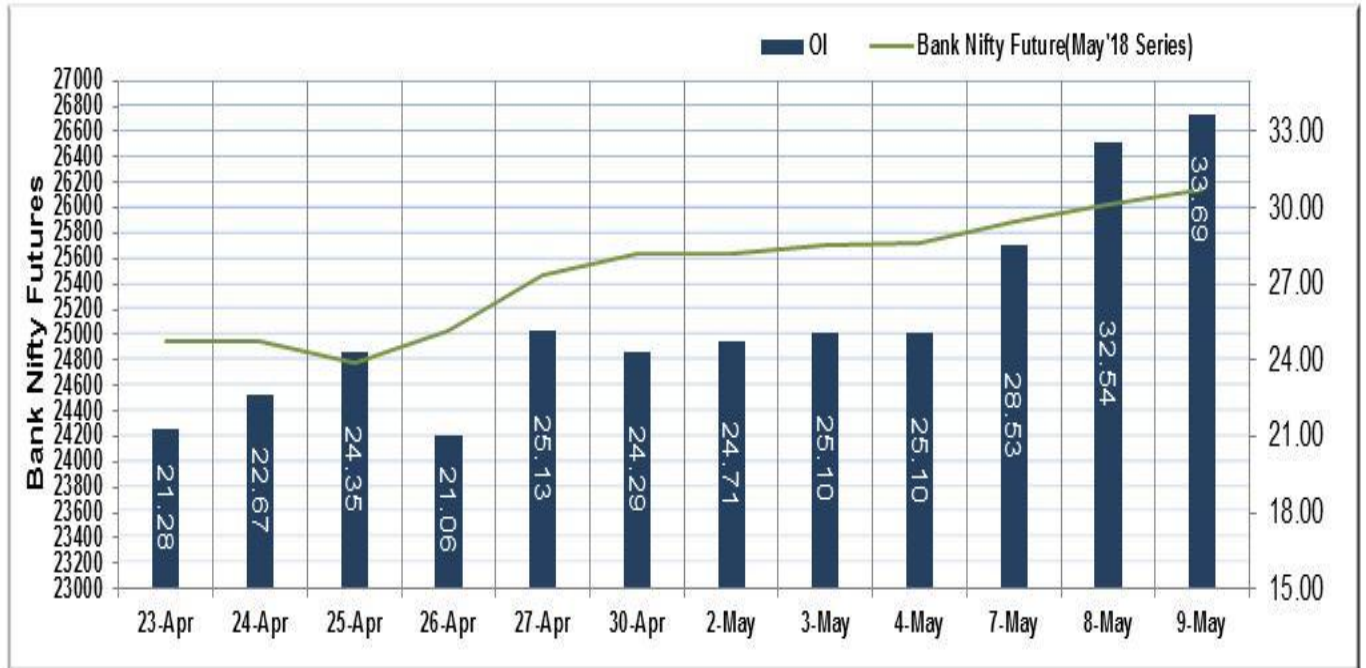
Market TO	Current	Previous	Net%
BSE CASH	3188	4571	(30)
NSE CASH	28965	34185	(15)
NSE FO	650877	549749	18

FII Derivatives	Buy	Sell	Net
Ind. Futures	1650	1434	217
Ind. Options	65118	64541	577
Stk. Futures	8205	8095	110
Stk. Options	5013	4997	16

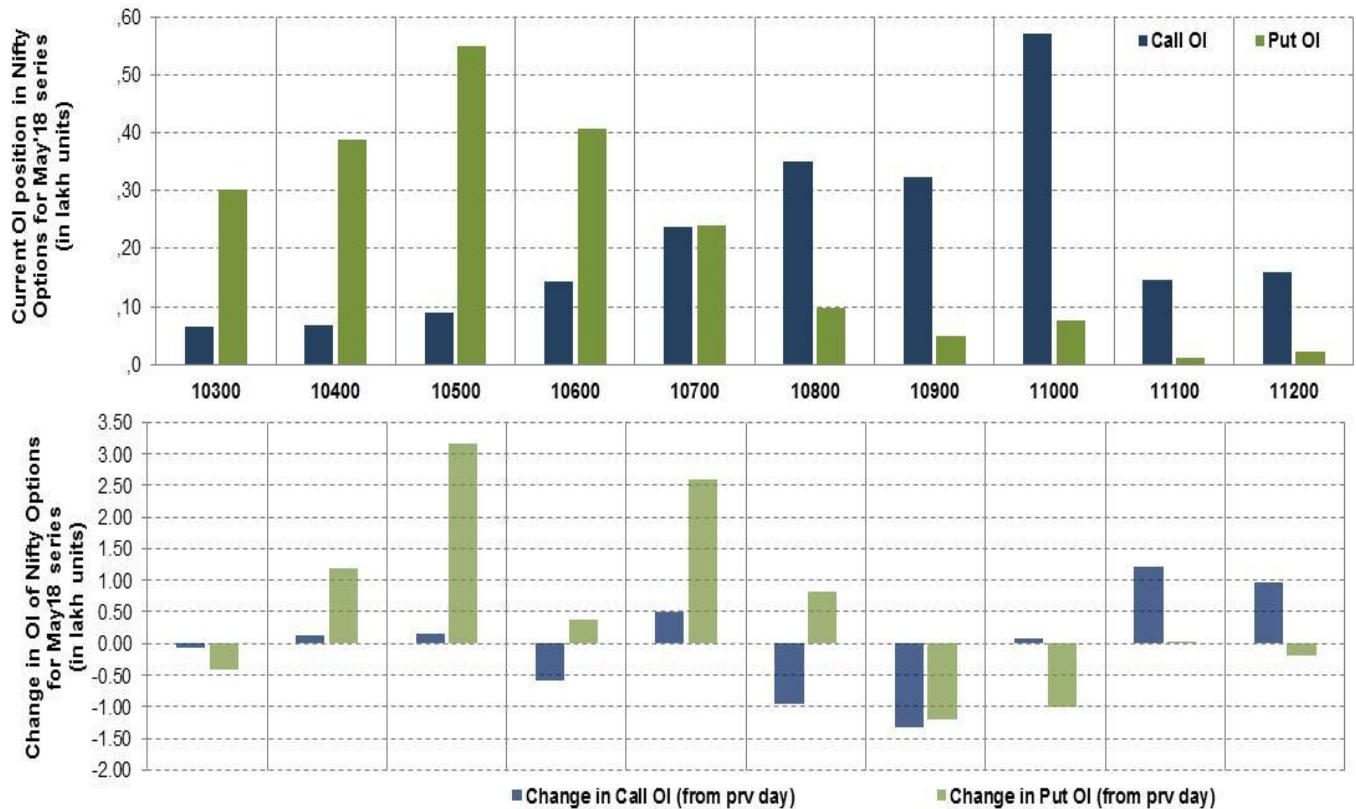
Nifty Futures



Bank Nifty Futures



Nifty Options

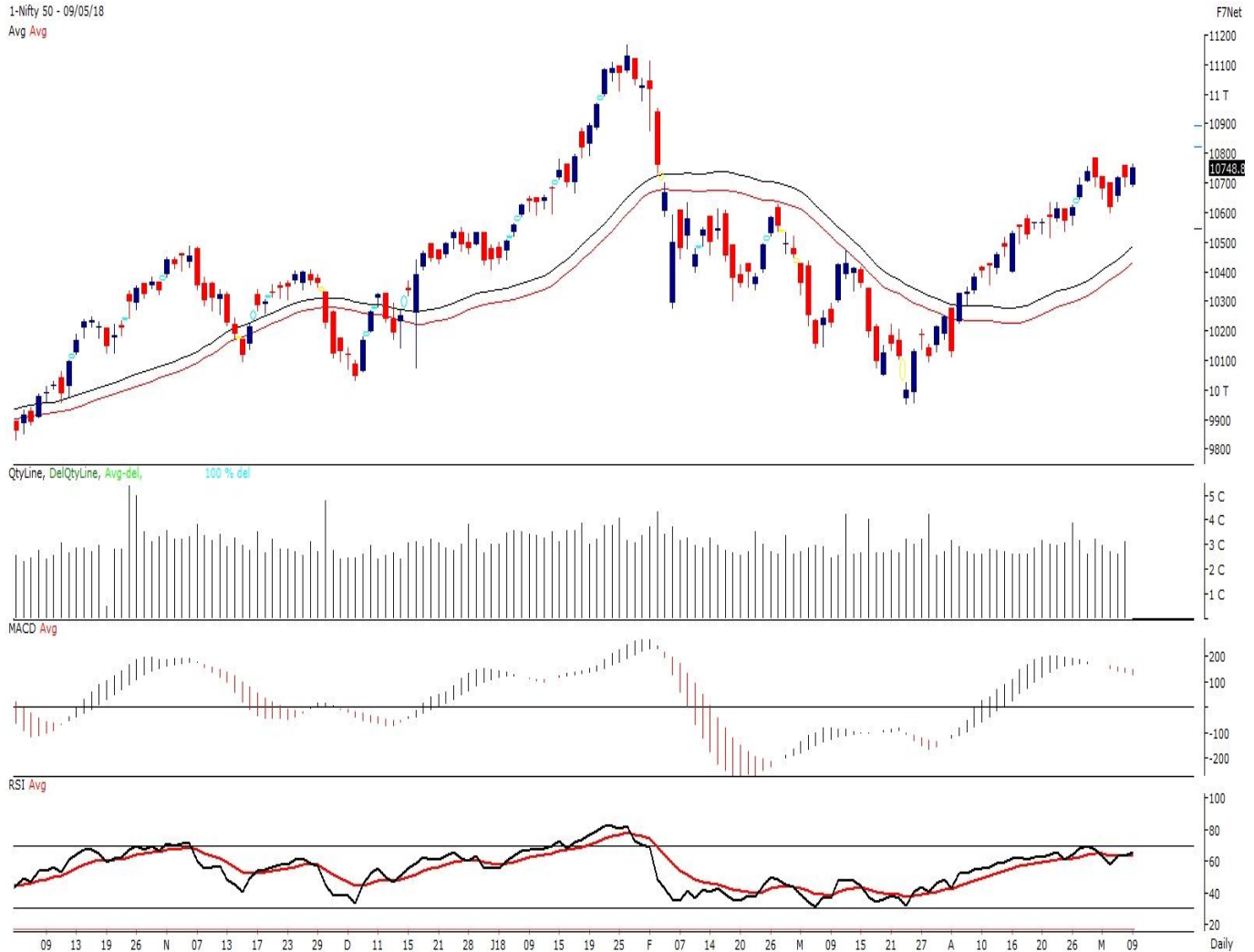


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,000 SP from the May month expiry was the most active call with a reduction of 0.33 million in open interest.
- Among Nifty puts, 10,500 SP from the May month expiry was the most active put with an addition of 0.18 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (5.38mn) and that for Puts was at 10,500 SP (5.67mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 09/05/18
 Avg Avg



Nifty Cash prices have settled at 10748.85 up by 0.29% from its previous close. On the upper side it has resistance of 10800 and 10850 levels, while lower side it has support of 10700 and 10650 levels. Intraday traders should be cautious and take position accordingly.

Fresh Longs ↑ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KAJARIACER	1,648,800	2,228,800	35.18	535.60	0.47
ARVIND	6,180,000	7,460,000	20.71	440.50	4.46
STAR	2,295,000	2,667,600	16.24	573.00	3.11
IDBI	56,000,000	62,030,000	10.77	69.60	2.88
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BALRAMCHIN	16,968,000	16,667,000	-1.77	71.20	2.82
INDIANB	3,352,000	3,290,000	-1.85	344.70	0.55
YESBANK	47,705,000	46,670,750	-2.17	349.30	1.23
JUSTDIAL	4,048,800	3,950,800	-2.42	446.70	2.45
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CHOLAFIN	795,000	1,041,000	30.94	1608.70	-3.74
AMBUJACEM	10,490,000	12,335,000	17.59	226.00	-2.08
APOLLOHOSP	769,500	878,000	14.10	1053.50	-2.15
CEATLTD	1,699,600	1,919,050	12.91	1469.00	-1.97
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
WOCKPHARMA	3,987,900	3,912,300	-1.90	726.85	-1.84
JETAIRWAYS	8,151,600	7,982,400	-2.08	505.05	-1.66
NIITTECH	3,210,750	3,066,750	-4.48	1063.60	-0.23
DALMIABHA	735,000	695,400	-5.39	2775.00	-3.87

Disclaimer:

The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any inadvertent error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.

About Us:

Shah Investor's Home Ltd (SIHL) is an ISO 9001:2008 Certified financial Services Company established in 1994 at Ahmadabad, Gujarat. Customer satisfaction is guaranteed through our diversified product portfolio, professional management and customer first attitude. SIHL was the first broking house in Gujarat with membership in National Securities Depository Ltd (NSDL) and was the first broking name providing services in NSE F&O in Ahmedabad. Today, SIHL ranks among the top most players in Gujarat in retail stock broking area with 45 branches, 350 franchisee across India and providing service to more than 1,25,000 clients.